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Harnack's Inequality on Homogeneous Spaces

Abstract. We consider a homogeneous space $X = (X, d, m)$ of dimension $\nu \geq 1$ and a local regular Dirichlet form in $L^2(X, m)$. We prove that if a Poincaré inequality holds on every pseudo-ball $B(x, R)$ of X , then an Harnack's inequality can be proved on the same ball with local characteristic constant c_0 and c_1

1. INTRODUCTION AND RESULTS

We consider a *connected, locally compact topological space* X . We suppose that a *distance* d is defined on X and we suppose that the balls

$$B(x, r) = \{y \in X : d(x, y) < r\}, \quad r > 0,$$

form a basis of open neighborhoods of $x \in X$. Moreover, we suppose that a (positive) Radon measure m is given on X , with $\text{supp} m = X$. The triple (X, d, m) is assumed to satisfy the following property: There exist some constants $0 < R_0 \leq +\infty$, $\nu > 0$ and $c_0 > 0$, such that

$$(1.1) \quad 0 < c_0 \left(\frac{r}{R} \right)^\nu m(B(x, R)) \leq m(B(x, r))$$

for every $x \in X$ and every $0 < r \leq R < R_0$. Such a triple (X, d, m) will be called a homogeneous space of dimension ν . We point out, however, that a given exponent ν occurring in (1.1) should be considered, more precisely, as an upper bound of the "homogeneous dimension", hence we should better call (X, d, m) a homogeneous space of dimension less or equal than ν . We further suppose that we are also given a *strongly local, regular, Dirichlet form* a in the Hilbert space $L^2(X, m)$ - in the sense of M. Fukushima [2], - whose domain in $L^2(X, m)$ we shall denote by $\mathcal{D}[a]$. Furthermore, we shall restrict our study to Dirichlet forms of diffusion type, that is to forms a that have the following *strong local property*: $a(u, v) = 0$ for every $u, v \in \mathcal{D}[a]$ with v constant on $\text{supp } u$. We recall that the following integral representation of the form a holds

$$a(u, v) = \int_X \mu(u, v)(dx), \quad u, v \in \mathcal{D}[a],$$

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where $\mu(u, v)$ is a uniquely defined signed Radon measure on X , such that $\mu(d, d) \leq m$, with $d \in \mathcal{D}_{loc}[a]$: this last condition is fundamental for the existence of cut off functions associated to the distance. Moreover, the restriction of the measure $\mu(u, v)$ to any open subset Ω of X depends only on the restrictions of the functions u, v to Ω . Therefore, the definition of the measure $\mu(u, v)$ can be unambiguously extended to all m -measurable functions u, v on X that coincide $m - a.e.$ on every compact subset of Ω with some functions of $\mathcal{D}[a]$. The space of all such functions will be denoted by $\mathcal{D}_{loc}[a, \Omega]$. Moreover we denote by $\mathcal{D}[a, \Omega]$ the closure of $\mathcal{D}[a] \cap C_0[\Omega]$ in $\mathcal{D}[a]$. The homogeneous metric d and the energy form a associated to the *energy measure* μ , both given on a relatively compact open subset X_0 of X with $\overline{\Omega} \subset X_0$, are then assumed to be mutually related by the following basic assumption:

There exists an exponent $s > 2$ and constants $c_1, c_1 > 0$ and $k \geq 1$, such that [1]:

i): for every $x \in X_0$ and every $0 < R < R_0$ the following Poincaré inequality holds:

$$(1.2) \quad \int_{B(x,R)} |u - \bar{u}_{B(x,R)}|^2 dm \leq c_1 R^2 \int_{B(x,kR)} \mu(u, u)(dx)$$

for all $u \in D[a, B(x, kR)]$, where

$$\bar{u}_{B(x,R)} = \frac{1}{m(B(x, R))} \int_{B(x,R)} u dm.$$

ii): By i), for every $x \in X_0$ and every $0 < R < R_0$, the following Sobolev inequality of exponent s can be proved:

$$(1.3) \quad \left(\frac{1}{m(B(x, R))} \int_{B(x,R)} |u|^s dm \right)^{\frac{1}{s}} \leq c_1 R \left(\int_{B(x,R)} \mu(u, u)(dx) \right)^{\frac{1}{2}},$$

where $u \in D[a, B(x, kR)]$ and $\text{supp } u \subset B(x, R)$. Instead of working with the fixed constants of (1.1) and (1.2, 1.3), we make this simple generalization

$$(1.4) \quad c_0 \rightarrow c_0(x) \quad \text{and} \quad c_1 \rightarrow c_1(r),$$

where $c_0(x), c_0^{-1}(x) \in L_{loc}^\infty(X_0)$ and $c_1(r)$ is a decreasing function of r . Then we assume:

iii):

$$(1.5) \quad \int_{B(x,R)} |u - \bar{u}_{B(x,R)}|^2 dm \leq c_1^2(R) R^2 \int_{B(x,kR)} \mu(u, u)(dx).$$

By iii) the following Sobolev type inequality may be proved

iv):

$$(1.6) \quad \left(\frac{1}{m(B(x, R))} \int_{B(x,R)} |u|^s dm \right)^{\frac{1}{s}} \leq \tau^3 c_1(R) R \left(\frac{1}{m(B(x, R))} \int_{B(x,R)} \mu(u, u)(dx) \right)^{\frac{1}{2}},$$

where u is as in i) and ii) and where we have defined $\tau = \left(\sup_{B(x,2R)} \frac{1}{c_0(x)} \right)^{\frac{1}{2}}$.

Our purpose will be the Harnack's inequality recovery for Dirichlet forms when the substitution (1.4) is performed.

Theorem 1 (Harnack). *Let (1.1), (1.5), (1.6) and (1.4) hold, and let u be a non-negative solution of $a(u,v) = 0$. Let \mathcal{O} be an open subset of X_0 and $u \in \mathcal{D}_{loc}[\mathcal{O}]$, $\forall v \in \mathcal{D}_0[\mathcal{O}]$ with $B(x,r) \subset \mathcal{O}$, then*

$$\text{ess sup}_{B(\frac{r}{2})} u \leq \exp \gamma \mu' \mu^2 \text{ess inf}_{B(\frac{r}{2})} u,$$

where $\gamma \equiv \gamma(\nu, k)$, k a positive constant, $\mu' = \tau c_1\left(\frac{r}{2}\right)$ and $\mu = \tau^3 c_1\left(\frac{r}{2}\right)$. A standard consequence of the previous Theorem is the following

Corollary 1. *Suppose that*

$$(1.7) \quad \int_r^R e^{-\gamma \mu(x,\rho)} \frac{d\rho}{\rho} \rightarrow \infty \quad \text{for } r \rightarrow 0$$

then the solution is continuous in the point under consideration. In particular, if $\mu(x,\rho) \approx o\left(\log \log \frac{1}{\rho}\right)$, then there exists $c > 0$ such that

$$\text{osc}_{B(x,r)} u \leq c \frac{(\log \frac{1}{R})}{(\log \frac{1}{r})} \text{osc}_{B(x,R)} u.$$

From the point of view of partial differential equations these results can be applied to two important classes of operators on \mathbb{R}^n :

a): Doubly Weighted uniformly elliptic operators in divergence form with measurable coefficients, whose coefficient matrix $A = (a_{ij})$ satisfies

$$w(x)|\xi|^2 \leq \langle A\xi, \xi \rangle \leq v(x)|\xi|^2.$$

Here $\langle \cdot, \cdot \rangle$ denotes the usual dot product; w and v are weight functions, respectively belonging to A_2 and D_∞ such that the following *Poincaré* inequality

$$\left(\frac{1}{|v(B)|} \int_B |f(x) - f_B|^q v dx \right)^{\frac{1}{q}} \leq cr \left(\frac{1}{|w(B)|} \int_B |\nabla f|^2 w dx \right)^{\frac{1}{2}}$$

holds.

b): Doubly Weighted Hörmander type operators[3], whose form is $L = X_k^* (\alpha^{hk}(x) X_h)$ where $X_h, h = 1, \dots, m$ are smooth vector fields in \mathbb{R}^n that satisfy the Hörmander condition and $\alpha = (\alpha^{hk})$ is any symmetric $m \times m$ matrix of measurable functions on \mathbb{R}^n , such that

$$w(x) \sum_i \langle X_i, \xi \rangle^2 \leq \sum_{i,j} \alpha_{ij}(x) \xi_i \xi_j \leq v(x) \sum_i \langle X_i, \xi \rangle^2,$$

where $X_i \xi(x) = \langle X_i, \nabla \xi \rangle$, $i = 1, \dots, m$, $\nabla \xi$ is the usual gradient of ξ and $\langle \cdot, \cdot \rangle$ denotes the usual inner product on \mathbb{R}^n . Then the following *Poincaré*

inequality for vector fields

$$\left(\frac{1}{|v(B)|} \int_B |f(x) - f_B|^q v dx \right)^{\frac{1}{2}} \leq cr \left(\frac{1}{|w(B)|} \int_B \left(\sum_j |\langle X_j, \nabla f(x) \rangle|^2 \right)^{\frac{1}{2}} w dx \right)^{\frac{1}{2}},$$

holds, with $w \in A_2$ and $v \in D_\infty$.

2. HARNACK'S INEQUALITY

We prove the Harnack's Inequality of Theorem (1) for a non negative solution $u \geq \delta > 0$ and with a constant C independent of δ . The result of Theorem (1) is obtained passing to the limit $\delta \rightarrow 0$.

Lemma 1. *Assume that (1.1), (1.5), (1.6) and (1.4) hold.*

Let u be a non-negative subsolution of $a(u, v) = 0$, $u \in \mathcal{D}_{loc}[\mathcal{O}]$, $\forall v \in \mathcal{D}_0[\mathcal{O}]$.

Define $\tau = \left(\sup_{B(x, 2R)} \frac{1}{c_0(x)} \right)^{\frac{1}{2}}$ then

$$\left(\text{ess sup}_{B_\alpha} u \right)^p \leq \left(c\tau^3 \frac{c_1(\frac{r}{2})}{(1-\alpha)} \right)^{2\frac{\sigma}{\sigma-1}} \left(\frac{1}{m(B)} \int_B u^p m(dx) \right),$$

where $\sigma = \frac{q}{2}$, $p \geq 2$ and

$$q = \begin{cases} \frac{2\nu}{\nu-2} & \text{if } \nu > 2 \\ \text{any value} & \text{if } \nu \leq 2 \end{cases}$$

Proof. We prove the result for a bounded non negative subsolutions. Let $\beta \geq 1$ and $0 < M < \infty$, define $H_M(t) = t^\beta$ for $t \in [0, M]$ and $H_M(t) = M^\beta + \beta M^{\beta-1}(t-M)$ for $t > M$. For fixed M define

$$\phi_k(x) = \eta(x)^2 \int_0^{u_k(x)} H'_M(t)^2 dt$$

and

$$a(u, \phi) := \int_X \mu(u, \phi)(dx) = \int_X \mu \left(u, \eta(x)^2 \int_0^u H'_M(t)^2 dt \right) (dx) \leq 0,$$

then

$$\begin{aligned} \int_X \mu \left(u, \eta(x)^2 \int_0^u H'_M(t)^2 dt \right) (dx) &= \int_X \mu \left(u, \eta(x)^2 \right) \int_0^u H'_M(t)^2 dt (dx) \\ (2.1) \quad &+ \int_X \mu \left(u, \int_0^u H'_M(t)^2 dt \right) \eta(x)^2 (dx) = \\ &\int_X 2\eta \mu(u, \eta) \int_0^u H'_M(t)^2 dt (dx) + \int_X \mu(u, u) H'_M(u)^2 \eta(x)^2 (dx) \leq 0, \end{aligned}$$

and therefore

$$(2.2) \quad \int_X \mu(u, u) H'_M(u)^2 \eta(x)^2 (dx) \leq 2 \int_X \left| \eta \mu(u, \eta) \int_0^u H'_M(t)^2 dt \right| (dx).$$

Taking account of the inequality

$$2|fg| |\mu(u, v)| \leq f^2 \mu(u, u) + g^2 \mu(v, v)$$

we get

$$2|\mu(u, \eta)| \left| \eta \int_0^u H'_M(t)^2 dt \right| (dx) \leq \frac{1}{2} \mu(u, u) \eta^2 H'_M(u)^2 + 2\mu(\eta, \eta) \left[\frac{1}{H'_M(u)} \int_0^u H'_M(t)^2 dt \right]^2$$

and putting into(2.1) we have

$$(2.3) \quad \begin{aligned} \frac{1}{2} \int_X \mu(u, u) H'_M(u)^2 \eta(x)^2 (dx) &\leq 2 \int_X \mu(\eta, \eta) \left[\frac{1}{H'_M(u)} \int_0^u H'_M(t)^2 dt \right]^2 (dx) \\ &\leq 2 \int_X \mu(\eta, \eta) [u H'_M(u)]^2 (dx). \end{aligned}$$

Let us consider η as a cut-off function s.t. for $\frac{1}{2} \leq s < t < 1$ $B(x, sr) \subset B(x, tr) \subset \vartheta \subset X$, $\eta \equiv 0$ on $X - B(x, tr)$, $\eta \equiv 1$ on $B(x, sr)$, $0 \leq \eta < 1$ on X . Then

$$\begin{aligned} \int_{B_s} \mu(H_M(u), H_M(u)) \eta(x)^2 (dx) &\leq \int_{\vartheta} \mu(H_M(u), H_M(u)) \eta(x)^2 (dx) \\ &\leq \frac{40}{(t-s)^2 r^2} \int_{B_t} [u H'_M(u)]^2 m(dx). \end{aligned}$$

With the result of (1.2), applied to $H_M(u)$, one gets

$$\begin{aligned} \left(\frac{1}{m(B_s)} \int_{B_s} |H_M(u) - \bar{H}_M(u)|^q m(dx) \right)^{\frac{1}{q}} &\leq c\tau^2 c_1(sr) sr \left[\frac{1}{m(B_s)} \int_{B_s} \mu(H_M(u), H_M(u)) \right]^{\frac{1}{2}} \\ &\leq c\tau^2 c_1(sr) sr \left(\frac{40}{(t-s)^2 r^2} \frac{1}{m(B_s)} \int_{B_t} [u H'_M(u)]^2 m(dx) \right)^{\frac{1}{2}} \\ &\leq c\tau^2 \sqrt{40} c_1(sr) \frac{s}{(t-s)} \left(\frac{m(B_t)}{m(B_s)} \right)^{\frac{1}{2}} \left(\frac{1}{m(B_t)} \int_{B_t} [u H'_M(u)]^2 m(dx) \right)^{\frac{1}{2}} \\ &\leq c\tau^3 \sqrt{40} c_1(sr) \frac{s}{(t-s)} \left(\frac{t}{s} \right)^{\frac{v}{2}} \left(\frac{1}{m(B_t)} \int_{B_t} [u H'_M(u)]^2 m(dx) \right)^{\frac{1}{2}}. \end{aligned}$$

The average of $H_M(u)$ on B_s is defined by:

$$\begin{aligned} \text{av}H_M(u) &= \frac{1}{m(B_s)} \int_{B_s} H_M(u) m(dx) \leq \tau^2 \left(\frac{t}{s}\right)^\nu \frac{2}{m(B_t)} \int_{B_s} H_M(u) m(dx) \\ &\leq \tau \left(\frac{t}{s}\right)^{\frac{\nu}{2}} \left(\frac{1}{m(B_t)} \int_{B_t} [uH'_M(u)]^2 m(dx) \right)^{\frac{1}{2}} \end{aligned}$$

Recall that $m(B_t) \leq \tau^2 m(B_s) \left(\frac{t}{s}\right)^\nu$ and $H_M(u) \leq uH'_M(u)$. Therefore

$$\begin{aligned} \left(\frac{1}{m(B_s)} \int_{B_s} |H_M(u)|^q dm \right)^{\frac{1}{q}} &= \left(\frac{1}{m(B_s)} \int_{B_s} |H_M(u) - \bar{H}_M(u)_{B_s} + \bar{H}_M(u)_{B_s}|^q dm \right)^{\frac{1}{q}} \\ &\leq c \left[\left(\frac{1}{m(B_s)} \int_{B_s} |H_M(u) - \bar{H}_M(u)_{B_s}|^q dm \right)^{\frac{1}{q}} + \left(\frac{1}{m(B_s)} \int_{B_s} |\bar{H}_M(u)_{B_s}|^q dm \right)^{\frac{1}{q}} \right] \\ &\leq c\tau^3 \left(\frac{t}{s}\right)^{\frac{\nu}{2}} \left(\frac{c_1(sr)s}{(t-s)} + 1\right) \left(\frac{1}{m(B_t)} \int_{B_t} [uH'_M(u)]^2 m(dx) \right)^{\frac{1}{2}}; \end{aligned}$$

where in the last expression we have included all irrelevant constants into c . From the fact that $\frac{s}{(t-s)} + 1 \leq 2\frac{s}{(t-s)}$, $\frac{s}{(t-s)} \geq 1$. Therefore due to $uH'_M(u) \leq u\beta u^{\beta-1} = \beta u^\beta$, $H_M(u) \geq u_{\chi_{\{u \leq M\}}}^\beta$, we obtain by letting $M \rightarrow \infty$ that

$$\left(\frac{1}{m(B_s)} \int_{B_s} u^{\beta q} dm \right)^{\frac{1}{q}} \leq c\tau^3 \left(\frac{t}{s}\right)^{\frac{\nu}{2}} \left(\frac{\beta c_1(sr)s}{(t-s)}\right) \left(\frac{1}{m(B_t)} \int_{B_t} u^{2\beta} m(dx) \right)^{\frac{1}{2}}.$$

Raise both sides to the power $\frac{1}{\beta}$ and putting $2\beta = \tilde{r}$ and $q = 2\sigma$ we have

$$\left(\frac{1}{m(B_s)} \int_{B_s} u^{\sigma r} dm \right)^{\frac{1}{\sigma \tilde{r}}} \leq c \left[\tau^3 \left(\frac{t}{s}\right)^{\frac{\nu}{2}} \left(\frac{\beta c_1(sr)s}{(t-s)}\right) \right]^{\frac{2}{\tilde{r}}} \left(\frac{1}{m(B_t)} \int_{B_t} u^{\tilde{r}} m(dx) \right)^{\frac{1}{\tilde{r}}}.$$

Now, starting from fixed α and $p, \frac{1}{2} \leq \alpha < 1, p \geq 2$ iterate this inequality for t and s successive entries in the sequence $s_j = \alpha + \frac{(1-\alpha)}{(j+1)}, j = 0, 1, \dots$, and \tilde{r} and $\sigma \tilde{r}$ successive entries in $\{\sigma^j p\}$, recalling that $\sigma > 1$. If we denote $a_j = \frac{s_j}{s_{j+1}-s_j}$ the conclusion of the lemma is a consequence of the estimate of

$$\log \prod_{j=0}^{\infty} \left[c\tau^3 c_1(s_j r) \left(\frac{s_{j+1}}{s_j}\right)^{\frac{\nu}{2}} (\sigma^j p a_j) \right]^{\frac{2}{\sigma^j p}} = \sum_{j=0}^{\infty} \frac{2}{\sigma^j p} \log [c\tau^3 c_1(s_j r) (\sigma^j p a_j)]$$

where we have used the fact that $\frac{s_{j+1}}{s_j} = \frac{\alpha + \frac{(1-\alpha)}{(j+2)}}{\alpha + \frac{(1-\alpha)}{(j+1)}} \simeq 1$. Therefore

$$\begin{aligned} & \sum_{j=0}^{\infty} \frac{2}{\sigma^j p} \log(c\tau^3 c_1(s_j r) p) + \sum_{j=0}^{\infty} \frac{2}{\sigma^j p} \log(\sigma^j a_j) \\ & \leq \frac{2}{p} \frac{\sigma}{\sigma-1} \log(c\tau^3 c_1(\frac{r}{2}) p) + \sum_{j=0}^{\infty} \frac{2}{\sigma^j p} \log \sigma^j + \sum_{j=0}^{\infty} \frac{2}{\sigma^j p} \left[2 \log(j+2) + \log \frac{1}{1-\alpha} \right] \\ & \leq \frac{2}{p} \frac{\sigma}{\sigma-1} \log(c\tau^3 c_1(\frac{r}{2}) p) + \sum_{j=0}^{\infty} \frac{2}{\sigma^j p} \log \sigma^j + \frac{2}{p} \frac{\sigma}{\sigma-1} \log \frac{1}{1-\alpha} + 4 \sum_{j=0}^{\infty} \frac{\log(j+2)}{\sigma^j p} \\ & \leq \frac{2}{p} \frac{\sigma}{\sigma-1} \log \left(\frac{cp}{1-\alpha} c_1(\frac{r}{2}) \tau^3 \right) \end{aligned}$$

and at the end

$$\prod_{j=0}^{\infty} \left[c\tau^3 c_1(s_j r) \left(\frac{s_{j+1}}{s_j} \right)^{\frac{\nu}{2}} (\sigma^j p a_j) \right]^{\frac{2}{\sigma^j p}} \leq \left(c c_1 \left(\frac{r}{2} \right) \frac{\tau^3}{1-\alpha} \right)^{\frac{2}{p} \frac{\sigma}{\sigma-1}},$$

where we used the following inequalities $\log(a_j) \leq 2 \log(j+2) + \log \frac{1}{1-\alpha}$, $p^{\frac{1}{p}} \leq c$ for $p \geq 2$. The general case can be obtained if we apply the above result for $p=2$ to the truncated subsolutions and we obtain that u is locally bounded. Coming back to the previous result, we obtain the Lemma (1) by an approximation by truncation.

Lemma 2. *With the same notation and hypothesis as in Lemma (1) and $-\infty < p < +\infty$,*

$$\left(\text{ess sup}_{B_\alpha} u^p \right) \leq \left(\frac{c\tau^3 c_1(\frac{r}{2}) p + 1}{(1-\alpha)} \right)^{\frac{2\sigma}{(\sigma-1)}} \left(\frac{1}{m(B_t)} \int_{B_t} u^p m(dx) \right).$$

Proof. It is sufficient to consider $-\infty < p < 2$. Define $\phi(x) = \eta^2(x) u^\beta(x)$, $\eta(x) \geq 0$, $-\infty < \beta < +\infty$. Then

$$\begin{aligned} 0 & \geq \int_X \mu(u, \phi)(dx) = \int_X \mu(u, \eta^2 u^\beta)(dx) = \int_X \eta^2 \mu(u, u^\beta)(dx) + \int_X u^\beta \mu(u, \eta^2)(dx) \\ & = \int_X \beta u^{\beta-1} \eta^2 \mu(u, u)(dx) + \int_X u^\beta 2\eta \mu(u, \eta)(dx). \end{aligned}$$

Observe that for $\beta \neq -1$, we can write

$$\frac{4\beta}{(\beta+1)^2} \int_X \eta^2 \mu\left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}}\right)(dx) = \int_X \beta u^{\beta-1} \eta^2 \mu(u, u)(dx)$$

and

$$2 \int_X u^{\frac{\beta-1}{2}} u^{\frac{\beta+1}{2}} \eta \mu(\eta, u)(dx) = \frac{4}{\beta+1} \int_X \mu\left(u^{\frac{\beta+1}{2}}, \eta\right) u^{\frac{\beta+1}{2}} \eta(dx).$$

Then,

$$-\int_X \beta u^{\beta-1} \eta^2 \mu(u, u)(dx) \leq 2 \int_X u^\beta \eta \mu(\eta, u)(dx),$$

but

$$\begin{aligned} \int_X \beta u^{\beta-1} \eta^2 \mu(u, u)(dx) & = \frac{4\beta}{(\beta+1)^2} \int_X \eta^2 \mu\left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}}\right)(dx) \\ & \leq \frac{4}{(\beta+1)} \int_X \mu\left(u^{\frac{\beta+1}{2}}, \eta\right) u^{\frac{\beta+1}{2}} \eta(dx). \end{aligned}$$

Taking absolute values gives

$$(2.4) \quad \frac{\beta}{(\beta+1)} \int_X \eta^2 \left| \mu \left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}} \right) \right| (dx) \leq \int_X u^{\frac{\beta+1}{2}} \eta \mu \left(u^{\frac{\beta+1}{2}}, \eta \right) (dx);$$

recalling the fundamental inequality $2|fg|\mu(u,v)| \leq f^2\mu(u,u) + g^2\mu(v,v)$, we have

$$2|fg|\mu(u,v) = \left| u^{\frac{\beta+1}{2}} \eta \right| \left| \mu \left(u^{\frac{\beta+1}{2}}, \eta \right) \right| \leq \frac{|\beta|}{2|\beta+1|} \mu \left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}} \right) \eta^2 + \frac{|\beta+1|}{2|\beta|} u^{\beta+1} \mu(\eta, \eta).$$

Then, from (2.4) it follows that

$$\frac{|\beta|}{2|\beta+1|} \int_X \eta^2 \left| \mu \left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}} \right) \right| (dx) \leq \frac{|\beta+1|}{2|\beta|} \int_X u^{\beta+1} \mu(\eta, \eta) (dx),$$

that is

$$\int_X \eta^2 \left| \mu \left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}} \right) \right| (dx) \leq \left(\frac{|\beta+1|}{2|\beta|} \right)^2 \int_X u^{\beta+1} \mu(\eta, \eta) (dx).$$

This is the same as (1.2); beginning from the Sobolev inequality applied to $u^{\frac{\beta+1}{2}}$ with the same meaning and definition of the cut-off functions η , one gets

$$\begin{aligned} & \left(\frac{1}{m(B_s)} \int_{B_s} \left| u^{\frac{\beta+1}{2}} - \bar{u}^{\frac{\beta+1}{2}}_{B_s} \right|^q m(dx) \right)^{\frac{1}{q}} \leq c\tau^2 c_1(sr) sr \left[\frac{1}{m(B_s)} \int_{B_s} \mu \left(u^{\frac{\beta+1}{2}}, u^{\frac{\beta+1}{2}} \right) (dx) \right]^{\frac{1}{2}} \\ & \leq c\tau^2 c_1(sr) sr \left(\frac{|\beta+1|}{2|\beta|} \right) \left(\int_{B_s} u^{\beta+1} \mu(\eta, \eta) (dx) \right)^{\frac{1}{2}} \\ & \leq c\tau^2 \frac{c_1(sr)s}{t-s} \left(\frac{|\beta+1|}{2|\beta|} \right) \left(\frac{1}{m(B_t)} \int_{B_t} u^{\beta+1} m(dx) \right)^{\frac{1}{2}} \\ (2.5) \quad & \leq c\tau^2 \frac{c_1(sr)s}{t-s} \left(\frac{|\beta+1|}{2|\beta|} \right) \left[\tau^2 \left(\frac{t}{s} \right)^\nu \right]^{\frac{1}{2}} \left(\frac{1}{m(B_t)} \int_{B_t} u^{\beta+1} m(dx) \right)^{\frac{1}{2}}. \end{aligned}$$

Evaluating the average of $u^{\frac{\beta+1}{2}}$ on B_s , one gets

$$(2.6) \quad \frac{1}{B_s} \int_{B_s} u^{\frac{\beta+1}{2}} m(dx) \leq \frac{\tau^2}{m(B_t)} \left(\frac{t}{s} \right)^\nu \int_{B_t} u^{\frac{\beta+1}{2}} m(dx).$$

By Hölder inequality

$$\frac{\tau^2}{m(B_t)} \left(\frac{t}{s} \right)^\nu \int_{B_t} u^{\frac{\beta+1}{2}} m(dx) \leq \left[\tau^2 \left(\frac{t}{s} \right)^\nu \right]^{\frac{1}{2}} \left[\frac{1}{m(B_t)} \int_{B_t} u^{\beta+1} m(dx) \right]^{\frac{1}{2}}$$

Putting together (2.5) and (2.6), we see that

$$\begin{aligned} & \left(\frac{1}{m(B_s)} \int_{B_s} \left| u^{\frac{\beta+1}{2}} \right|^q m(dx) \right)^{\frac{1}{q}} = \left(\frac{1}{m(B_s)} \int_{B_s} \left| u^{\frac{\beta+1}{2}} - \bar{u}^{\frac{\beta+1}{2}}_{B_s} + \bar{u}^{\frac{\beta+1}{2}}_{B_s} \right|^q m(dx) \right)^{\frac{1}{q}} \\ & \leq c \left[\left(\frac{1}{m(B_s)} \int_{B_s} \left| u^{\frac{\beta+1}{2}} - \bar{u}^{\frac{\beta+1}{2}}_{B_s} \right|^q m(dx) \right)^{\frac{1}{q}} + \left(\frac{1}{m(B_s)} \int_{B_s} \left| \bar{u}^{\frac{\beta+1}{2}}_{B_s} \right|^q m(dx) \right)^{\frac{1}{q}} \right] \\ & \leq \left(c\tau^3 \frac{c_1(sr)s|\beta+1|}{t-s} \frac{2|\beta|}{2|\beta|} + 1 \right) \left(\frac{t}{s} \right)^{\frac{\nu}{2}} \left(\frac{1}{m(B_t)} \int_{B_t} u^{\beta+1} m(dx) \right)^{\frac{1}{2}}. \end{aligned}$$

Setting $\beta + 1 = \tilde{r}$ and $q = 2\sigma$, we see that for any r with $-\infty < \tilde{r} \leq 2, \tilde{r} \neq 0, 1$

$$\begin{aligned} & \left(\frac{1}{m(B_s)} \int_{B_s} u^{|\tilde{r}| \sigma} m(dx) \right)^{\frac{1}{|\tilde{r}| \sigma}} \\ & \leq \left\{ \left(c\tau^3 \frac{c_1(sr)s}{t-s} \frac{|\tilde{r}|}{2|\tilde{r}-1|} + 1 \right) \left(\frac{t}{s} \right)^{\frac{\nu}{2}} \right\}^{\frac{2}{|\tilde{r}|}} \left(\frac{1}{m(B_t)} \int_{B_t} u^{\beta+1} m(dx) \right)^{\frac{1}{|\tilde{r}|}}. \end{aligned}$$

We use the iteration argument with any fixed p as a starting value of \tilde{r} , with $-\infty < p \leq 2, p \neq 0, 1$.

a): $p < 0$ $\tilde{r} = \sigma^j p \rightarrow -\infty$

$$\begin{aligned} & \prod_{j=0}^{\infty} \left\{ \left(c\tau^3 c_1(s_j r) a_j \frac{\sigma^j |p|}{2|\sigma^j p - 1|} + 1 \right) \left(\frac{s_{j+1}}{s_j} \right)^{\frac{\nu}{2}} \right\}^{\frac{2}{\sigma^j |p|}} \\ & \leq \prod_{j=0}^{\infty} \left\{ (c\tau^3 c_1(s_j r) a_j \sigma^j |p| + 1) \right\}^{\frac{2}{\sigma^j |p|}} \end{aligned}$$

Then, after the conversion to the log of the previous quantity we have

$$\begin{aligned} \log \prod_{j=0}^{\infty} \left\{ (c\tau^3 c_1(s_j r) a_j \sigma^j |p| + 1) \right\}^{\frac{2}{\sigma^j |p|}} &= \sum_{j=0}^{\infty} \frac{2}{\sigma^j |p|} \log \left\{ (c\tau^3 c_1(s_j r) a_j \sigma^j |p| + 1) \right\} \\ &= \sum_{j=0}^{\infty} \frac{2}{\sigma^j |p|} \left[\log \left(c \frac{a_j \sigma^j}{c_1(s_j r) \tau^3 |p| + 1} \right) + \log (\tau^3 c_1(s_j r) |p| + 1) \right] \\ &\leq \frac{2\sigma}{(\sigma-1)|p|} \log \left(\tau^3 c_1 \left(\frac{r}{2} \right) |p| + 1 \right) + \sum_{j=0}^{\infty} \frac{4}{\sigma^j |p|} \left[\log \left(c \frac{(j+2)\sigma^j}{c_1(s_j r) \tau^3 |p| + 1} \right) \right] \\ &+ \sum_{j=0}^{\infty} \frac{2}{\sigma^j |p|} \left[\log \left(c \frac{(j+2)\sigma^j}{(c_1(s_j r) \tau^3 |p| + 1)(1-\alpha)} \right) \right] \leq \frac{2\sigma}{(\sigma-1)|p|} \log \left(\frac{c\tau^3 c_1 \left(\frac{r}{2} \right) |p| + 1}{(1-\alpha)} \right) \end{aligned}$$

b): $0 < p < 2$

$$\prod_{j=0}^{\infty} \left\{ (c\tau^3 c_1 \left(\frac{r}{2} \right) a_j \sigma^j p + 1) \right\}^{\frac{2}{\sigma^j p}} \leq \left(\frac{c\tau^3 c_1 \left(\frac{r}{2} \right) p + 1}{(1-\alpha)} \right)^{\frac{2\sigma}{(\sigma-1)p}}$$

Lemma 3. Let the hypothesis of Lemma (2) hold, except that now u is a non-negative supersolution of $a(u, v) = 0$. For $\frac{1}{2} \leq \alpha < 1$, define $k = k(\alpha, u)$ by

$$\log k = \frac{1}{m(B_\alpha)} \int_{B_\alpha} (\log u) dm.$$

Then for $\lambda > 0$,

$$m \left(\left\{ x \in B_\alpha : \left| \log \frac{u(x)}{k} \right| > \lambda \right\} \right) \leq \frac{c\tau c_1(r)}{(1-\alpha)} \frac{1}{\lambda} m(B_\alpha).$$

Proof. Letting $\phi = \frac{\eta^2}{u}$, it follows that $\|\phi\|_0$ is bounded. We observe that

$$0 \leq \int_X \mu(u, \phi)(dx) = \int_X \mu\left(u, \frac{\eta^2}{u}\right)(dx) =$$

$$\int_X \eta^2 \mu(u, \frac{1}{u})(dx) + \int_X \frac{1}{u} \mu(u, \eta^2)(dx) = \int_X \eta^2 \mu(u, u)\left(-\frac{1}{u^2}\right)(dx) + \int_X \frac{1}{u} \mu(u, \eta) 2\eta(dx)$$

This implies that

$$\int_X \eta^2 \mu(u, u)\left(\frac{1}{u^2}\right)(dx) \leq 2 \int_X \frac{1}{u} \mu(u, \eta) \eta(dx)$$

Taking the absolute values and recognizing the gradient of the log to the left side, we have

$$\int_X \eta^2 \mu(\log u, \log u)(dx) \leq 2 \int_X \left| \frac{1}{u} \mu(u, \eta) \eta \right|(dx).$$

Recalling the usual fundamental inequality, we obtain that

$$2 \left| \frac{1}{u} \eta \right| |\mu(u, \eta)| \leq \frac{1}{2} \left(\frac{\eta}{u} \right)^2 \mu(u, u) + 2\mu(\eta, \eta),$$

then $\frac{1}{2} \int_X \eta^2 \mu(\log u, \log u)(dx) \leq 2 \int_X \mu(\eta, \eta)(dx)$. If we choose as a cut-off function $\eta = 1$ on B_α s.t. $|\mu(\eta, \eta)| \leq \frac{b}{(1-\alpha)^2 r^2}$, where b is a constant, we get

$$\int_{B_\alpha} |\mu(\log u, \log u)|(dx) \leq \frac{b}{(1-\alpha)^2 r^2} \int_{B_\alpha} m(dx) = \frac{bm(B_\alpha)}{(1-\alpha)^2 r^2}.$$

By the Poincaré inequality,

$$\begin{aligned} \int_{B_\alpha} \left| \log u - \overline{\log u} \right|^2 m(dx) &\leq cc_1^2(r) r^2 \int_{B_{k\alpha}} \mu(\log u, \log u)(dx) \\ &\leq bcc_1^2(r) \frac{m(B_{k\alpha})}{(1-\alpha)^2}. \end{aligned}$$

It follows that

$$av_{B_\alpha}(\log u) = \frac{1}{m(B_\alpha)} \int_{B_\alpha} (\log u) m(dx) \rightarrow \log k.$$

Therefore, by including in c every other inessential constant

$$\int_{B_\alpha} \left| \log u - \log k \right|^2 m(dx) \leq cc_1^2(r) \frac{m(B_{k\alpha})}{(1-\alpha)^2}.$$

By Chebyshev's inequality, for $\lambda > 0$,

$$\begin{aligned} m\left(\left\{x \in B_\alpha : \left| \log \frac{u(x)}{k} \right| > \lambda\right\}\right) &\leq \frac{1}{\lambda} \int_{B_\alpha} \left| \log \frac{u}{k} \right| m(dx) \\ &\leq \frac{1}{\lambda} \left(\int_{B_\alpha} \left| \log \frac{u}{k} \right|^2 m(dx) \right)^{\frac{1}{2}} m(B_\alpha)^{\frac{1}{2}} \leq \frac{1}{\lambda} \left(cc_1^2(r) \frac{m(B_{k\alpha})}{(1-\alpha)^2} \right)^{\frac{1}{2}} m(B_\alpha)^{\frac{1}{2}} \\ &\leq \frac{1}{\lambda} \tau \left(\frac{k^\nu cc_1^2(r)}{(1-\alpha)^2} m(B_\alpha) \right)^{\frac{1}{2}} m(B_\alpha)^{\frac{1}{2}} \leq \frac{1}{\lambda} \tau \left(\frac{cc_1^2(r)}{(1-\alpha)^2} \right)^{\frac{1}{2}} m(B_\alpha). \end{aligned}$$

Lemma 4 (Moser). [5] Let $c_1(r), c_0(x)$ and $f(x)$ be non-negative bounded functions on a ball B and in particular let $c_0(x)$ belong to $L_{loc}^\infty(X_0)$ together with $c_0^{-1}(x)$; $c_1(r)$ be a decreasing function of r . Assume that there are constants D, d so that

- (a): $\operatorname{esssup}_{B_s} (f^p) \leq \left(\frac{\mu}{t-s} \right)^d \frac{1}{m(B_t)} \int_{B_t} f^p m(dx)$ for all s, t, p with $0 < p < \frac{1}{\mu}$ and $\frac{1}{2} \leq s < t \leq 1$, where $\mu = \tau^3 c_1(\frac{r}{2})$
- (b): $m \left(\left\{ x \in B_{\frac{1}{2}} : \log f(x) > \lambda \right\} \right) \leq c \frac{\mu'}{\lambda} m(B), \forall \lambda > 0$, where $\mu = \tau c_1(\frac{r}{2})$.

Then, there exists a constant $\gamma \equiv \gamma(c, d)$ s.t.,

$$(2.7) \quad \operatorname{esssup}_{B_{\frac{1}{2}}} f \leq \exp \gamma \mu^2 \mu'.$$

Proof. Replacing f with f^μ and λ with $\lambda\mu$, we simplify the hypothesis to the case $\mu = 1$. Similarly, we may assume that $m(B) = 1$ and the result will be valid for $\mu = 1$ too. Define $\varphi(s) = \sup_{B_s} \log f$ for $\frac{1}{2} \leq s < 1$, which is a nondecreasing function. Decompose B_t into the sets where $\log f > \frac{1}{2}\varphi(t)$ and where $\log f \leq \frac{1}{2}\varphi(t)$ and accordingly estimate the integral

$$(2.8) \quad \int_{B_t} f^p m(dx) \leq e^{p\varphi} \frac{2c}{\varphi} + e^{p\frac{\varphi}{2}}$$

where $\varphi = \varphi(r)$ and we have used

$$(2.9) \quad m \left(\left\{ x \in B_{\frac{1}{2}} : \log f(x) > \lambda \right\} \right) \leq \frac{c}{\lambda}$$

and the normalization $m(B) = 1$. We choose p so that the two terms on the r.h.s. are equal, i.e.

$$(2.10) \quad p = \frac{2}{\varphi} \log \left(\frac{\varphi}{2c} \right),$$

provided that this quantity is less than 1 so that $0 < p < \mu^{-1} = 1$ holds. $\frac{2}{\varphi} \log \left(\frac{\varphi}{2c} \right) < 1$ means that $c > \frac{\varphi}{2} e^{-\frac{\varphi}{2}}$, but $\frac{\varphi}{2} e^{-\frac{\varphi}{2}}$ assumes its maximum at the value $\varphi = 2$ and this means that $\max \left(\frac{\varphi}{2} e^{-\frac{\varphi}{2}} \right) = e^{-1}$. Therefore, if $c > e^{-1}$ then $p < 1$; otherwise this requires that $\varphi = \varphi(r) > c_1$ depending only by c . In that case, we have

$$(2.11) \quad \int_{B_t} f^p m(dx) \leq 2e^{p\frac{\varphi}{2}}$$

and hence, by Hp a)

$$(2.12) \quad \varphi(s) < \frac{1}{p} \log \left(2 \left(\frac{\mu}{t-s} \right)^d e^{p\frac{\varphi}{2}} \right) = \frac{1}{p} \log \left(2 \left(\frac{\mu}{t-s} \right)^d \right) + \frac{\varphi(t)}{2}$$

and by (2.10)

$$(2.13) \quad \varphi(s) < \frac{\varphi(t)}{2} \left\{ \frac{\log \left(2 \left(\frac{\mu}{t-s} \right)^d \right)}{\log \left(\frac{\varphi}{2c} \right)} + 1 \right\}.$$

If $\varphi(t)$ is so large that the first term in the parentheses is less than $\frac{1}{2}$, i.e. if

$$(2.14) \quad \log \left(2 \left(\frac{\mu}{t-s} \right)^d \right) < \frac{1}{2} \log \left(\frac{\varphi}{2c} \right) \implies \left(2 \left(\frac{\mu}{t-s} \right)^d \right)^2 < \frac{\varphi}{2c} \implies \varphi(t) > 8c \left(\frac{\mu}{t-s} \right)^{2d}$$

then clearly $\varphi(s) < \frac{3}{4}\varphi(t)$. Anyway, let us distinguish the case when $p > 1$ or (2.14) fail. This means that:

1. if $p > 1$, but (2.14) is still valid, then $c < \frac{\varphi}{2}e^{-\frac{\varphi}{2}}$; therefore

$$c < 4c \left(\frac{\mu}{t-s} \right)^{2d} e^{-\frac{\varphi}{2}} \implies ce^{\frac{\varphi}{2}} < 4c \left(\frac{\mu}{t-s} \right)^{2d}, \text{ but } ce^{\frac{\varphi}{2}} > \varphi \implies \varphi < 4c \left(\frac{\mu}{t-s} \right)^{2d}$$

2. if (2.14) is violated $\implies \varphi(t) < 8c \left(\frac{\mu}{t-s} \right)^{2d}$.

In any case $\varphi(t) < 8c \left(\frac{\mu}{t-s} \right)^{2d}$. Since $\varphi(s) \leq \varphi(t)$, we have in both cases that

$$(2.15) \quad \varphi(s) \leq \frac{3}{4}\varphi(t) + \frac{\gamma_1}{(t-s)^{2d}},$$

where $\gamma_1 \equiv \gamma_1(c, d)$. For every sequence $\frac{1}{2} \leq s_0 \leq s_1 \leq \dots \leq s_k \leq 1$, we iterate the inequality (2.15) :

Step 1)

$$\varphi(s_0) < \frac{3}{4}\varphi(s_1) + \frac{\gamma_1\mu^2}{(s_1-s_0)^{2d}}$$

1.

$$\varphi(s_1) < \frac{3}{4}\varphi(s_2) + \frac{\gamma_1\mu^2}{(s_2-s_1)^{2d}}, \text{ but } \frac{4}{3}\varphi(s_0) - \frac{4}{3}\frac{\gamma_1\mu^2}{(s_1-s_0)^{2d}} < \varphi(s_1) \text{ then}$$

$$\frac{4}{3}\varphi(s_0) - \frac{4}{3}\frac{\gamma_1\mu^2}{(s_1-s_0)^{2d}} < \frac{3}{4}\varphi(s_2) + \frac{\gamma_1\mu^2}{(s_2-s_1)^{2d}}$$

$$\implies \varphi(s_0) < \left(\frac{3}{4}\right)^2 \varphi(s_2) + \gamma_1\mu^2 \left(\frac{1}{(s_1-s_0)^{2d}} + \frac{3}{4} \frac{1}{(s_2-s_1)^{2d}} \right)$$

1.

$$\varphi(s_2) < \frac{3}{4}\varphi(s_3) + \frac{\gamma_1\mu^2}{(s_3-s_2)^{2d}}$$

$$\implies \left(\frac{4}{3}\right)^2 \varphi(s_0) - \gamma_1\mu^2 \left(\frac{4}{3}\right)^2 \left(\frac{1}{(s_1-s_0)^{2d}} + \frac{3}{4} \frac{1}{(s_2-s_1)^{2d}} \right) < \varphi(s_2)$$

$$\implies \varphi(s_0) < \left(\frac{3}{4}\right)^3 \varphi(s_3) + \gamma_1\mu^2 \left(\frac{1}{(s_1-s_0)^{2d}} + \frac{3}{4} \frac{1}{(s_2-s_1)^{2d}} + \left(\frac{3}{4}\right)^2 \frac{1}{(s_3-s_2)^{2d}} \right)$$

$$\varphi(s_0) < \left(\frac{3}{4}\right)^k \varphi(s_k) + \gamma_1\mu^2 \sum_{j=0}^{k-1} \left(\frac{3}{4}\right)^j \frac{1}{(s_{j+1}-s_j)^{2d}}.$$

By monotonicity, we have $\varphi(s_k) \leq \varphi(s_1) < \infty$ and letting $k \rightarrow \infty$, we obtain

$$\varphi\left(\frac{1}{2}\right) \leq \gamma_1\mu^2 \sum_{j=0}^{\infty} \left(\frac{3}{4}\right)^j \frac{1}{(s_{j+1}-s_j)^{2d}}.$$

The r.h.s. will converge if we choose, for example, $s_j = 1 - \frac{1}{2(1+j)}$

$$\begin{aligned} \Rightarrow \varphi\left(\frac{1}{2}\right) &\leq \gamma_1 \mu^2 \sum_{j=0}^{\infty} \left(\frac{3}{4}\right)^j \left(\frac{1}{2(j+2)(j+1)}\right)^{2d} = \gamma \mu^2 \\ \Rightarrow \sup_{B_{\frac{1}{2}}} f &\leq e^{\gamma \mu^2}. \end{aligned}$$

Proof of Harnack Inequality. (for $\delta > 0$) Let (1.1), (1.2) and (1.4) hold, u be a non-negative solution of $a(u, v) = 0$, $u \in \mathcal{D}_{loc}[\mathcal{O}]$, $\forall v \in \mathcal{D}_0[\mathcal{O}]$. We wish to apply Lemma (4) to both u/k and k/u , with k defined by

$$(2.16) \quad \log k = \frac{1}{m\left(B_{\frac{3}{2}\alpha}\right)} \int (\log u) m(dx).$$

Assumption (b) of the lemma holds by applying Lemma (3) to $B_{2\alpha} \subset \mathcal{O}$; because of the presence of an absolute value in the same Lemma and since $\log(u/k) = -\log(k/u)$, assumption (b) holds for both u/k and k/u . Assumption (a) holds by Lemma (1) applied to u/k with $d = \frac{\sigma}{\sigma-1}$. We obtain from (4) both

$$\text{ess sup}_{B_{\frac{1}{2}}} (u/k) \leq e^{\gamma \mu^2 \mu'}, \quad \text{ess sup}_{B_{\frac{1}{2}}} (k/u) \leq e^{\gamma \mu^2 \mu'}$$

and the result follows by taking the product of these estimates, that is

$$\text{ess sup}_{B_{\frac{1}{2}}} u \leq e^{\gamma \mu^2 \mu'} \text{ess inf}_{B_{\frac{1}{2}}} u.$$

Proof of Corollary. We may assume without loss of generality that $R \leq R_0/4$, with $R_0 < 1$ and $r \leq \frac{R}{4}$ in such a way that $B(x, 4R) \subset B(x, R_0) \subset \mathcal{O}$. Let us define

$$M_R = \sup_{B_R} u \quad m_R = \inf_{B_R} u \quad M_r = \sup_{B_r} u \quad m_r = \inf_{B_r} u.$$

Then by applying Harnack inequality to the functions $M_R - u$, $u - m_R$ in B_r , we obtain

$$M_R - u \leq \sup_{B_r} (M_R - u) \leq e^{\gamma \mu(x, r)} \inf_{B_r} (M_R - u) = M_R - M_r$$

and

$$u - m_R \leq \sup_{B_r} (u - m_R) \leq e^{\gamma \mu(x, r)} \inf_{B_r} (u - m_R) = m_r - m_R$$

Hence by addition,

$$M_R - m_R \leq e^{\gamma \mu(x, r)} (M_R - M_r + m_r - m_R)$$

so that, writing

$$\omega(r) = \text{osc}_{B_r} u = M_r - m_r$$

we have

$$(2.17) \quad \omega(r) \leq \left(1 - e^{-\gamma \mu(x, r)}\right) \omega(R),$$

with $\omega(R) = \omega(4r)$. The application of Lemma 6.5 of [6], gives the following inequality

$$(2.18) \quad \omega(r) \leq \exp \left(-c \int_{\frac{r}{4}}^R e^{-\gamma\mu(x,\rho)} \frac{d\rho}{\rho} \right) \omega(R).$$

Let suppose that $\mu(x, \rho) \approx o\left(\log \log \frac{1}{\rho}\right)$, then

$$\begin{aligned} \omega(r) &\leq \exp \left(-c \int_{\frac{r}{4}}^r e^{-\gamma\mu(x,\rho)} \frac{d\rho}{\rho} - c \int_r^R e^{-\gamma\mu(x,\rho)} \frac{d\rho}{\rho} \right) \omega(R), \\ &\implies \omega(r) \leq \exp \left(- \int_{\frac{r}{4}}^r \frac{1}{\log \frac{1}{\rho}} \frac{d\rho}{\rho} - \int_r^R \frac{1}{\log \frac{1}{\rho}} \frac{d\rho}{\rho} \right) \omega(R), \end{aligned}$$

that is,

$$(2.19) \quad \omega(r) \leq c \frac{\left(\log \frac{1}{R}\right)}{\left(\log \frac{1}{r}\right)} \omega(R).$$

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